

Report 4421: NDF/FX Profit Loss By Acct Cntr – Ccy Pair – Counterparty

PURPOSE

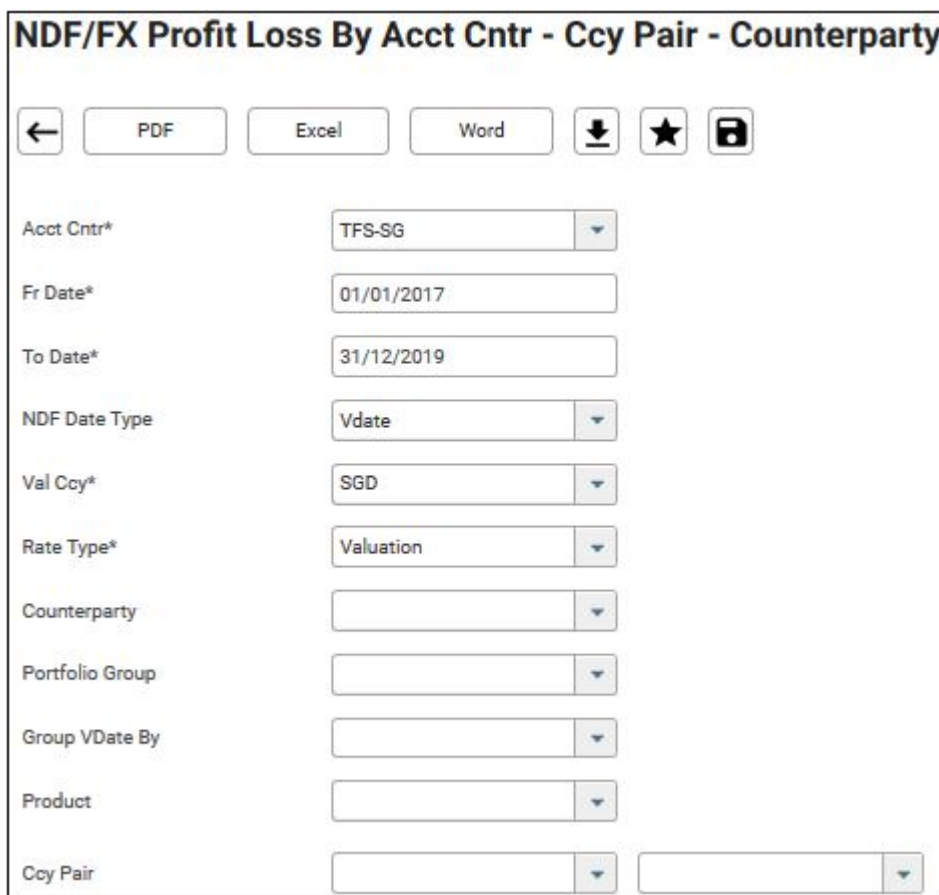
To provide the details used by CS Lucas to show the NDF/FX Profit Loss by Account Centre – Ccy Pair – Counterparty.

WHY IS THIS IMPORTANT?

Allow users to verify the details of NDF/FX Profit Loss.

QUERY

1. Navigate to Reporting > Standards > Report 4421: NDF/FX Profit Loss By Acct Cntr – Ccy Pair – Counterparty.



The screenshot shows a web-based form titled "NDF/FX Profit Loss By Acct Cntr - Ccy Pair - Counterparty". At the top, there are navigation buttons: a back arrow, "PDF", "Excel", "Word", a download icon, a star icon, and a save icon. Below these are several input fields with labels and dropdown menus:

- Acct Cntr*: TFS-SG
- Fr Date*: 01/01/2017
- To Date*: 31/12/2019
- NDF Date Type: Vdate
- Val Ccy*: SGD
- Rate Type*: Valuation
- Counterparty: (empty)
- Portfolio Group: (empty)
- Group VDate By: (empty)
- Product: (empty)
- Ccy Pair: (empty)

2. Fill in mandatory parameters – Acct Cntr, Fr Date, To Date,

Val Ccy, and Rate Type. The rest are optional parameters.

3. Click on the required format.

4. The report shows the Accounting Centre, CtpyID, Trade ID, Portfolio, TDate, VDate, Ccy, Amount in SGD, Amount in EUR, Book Rate, Reval Rate, Val Currency, P/L-Val Ccy, and Narrative.


4421

CS LUCAS

NDF/FX Profit Loss By Acct Cntr - Ccy Pair - Counterparty

Acct Cntr:TFS-SG VDate: From 1-Jan-2017 to 31-Dec-2019 NDF Date Type: Vdate Val Currency: SGD Exchange Type: Valuation Counterparty: All Portfolio Group: All Group VDate By: All Product Type: All CcyPair: All

AcctCntr	CtpyID	TradeID	Portfolio	TDate	VDate	Book Rate	Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
TFS-SG										
						SGD	AUD			
CITI-SG										
FRX100004.00				30-Jun-17	17-Jul-17	(10,435,145.57)	10,000,000.00	0.958300	0.934230	SGD 268,854.43
Portfolio null SGD-AUD Net Exposure						1	(10,435,145.57)	10,000,000.00		SGD 268,854.43
FRX100010.00	HEDGING			30-Jun-17	24-Jul-17	2,087,029.11	(2,000,000.00)	0.958300	0.926698	SGD (71,170.89)
FRX100005.00	HEDGING			30-Jun-17	14-Aug-17	(13,565,689.24)	13,000,000.00	0.958300	0.929541	SGD 419,710.76
FRX100006.00	HEDGING			30-Jun-17	11-Sep-17	(2,087,029.11)	2,000,000.00	0.958300	0.925069	SGD 74,970.89
Portfolio HEDGING SGD-AUD Net Exposure						3	(13,565,689.24)	13,000,000.00		SGD 423,510.76
All Period						4	(24,000,834.81)	23,000,000.00		SGD 692,365.19
Total SGD-AUD Net Exposure						4	(24,000,834.81)	23,000,000.00		SGD 692,365.19
						SGD	EUR			
CITI-SG										
FRX100007.00	HEDGING			30-Jun-17	17-Jul-17	(30,053,440.00)	19,000,000.00	1.581760	1.570400	SGD (215,840.00)
FRX100008.00	HEDGING			30-Jun-17	14-Aug-17	(39,544,000.00)	25,000,000.00	1.581760	1.608500	SGD 668,500.00
FRX100009.00	HEDGING			30-Jun-17	11-Sep-17	(47,452,800.00)	30,000,000.00	1.581760	1.613500	SGD 952,200.00
Portfolio HEDGING SGD-EUR Net Exposure						3	(117,050,240.00)	74,000,000.00		SGD 1,404,860.00
All Period						3	(117,050,240.00)	74,000,000.00		SGD 1,404,860.00
Total SGD-EUR Net Exposure						3	(117,050,240.00)	74,000,000.00		SGD 1,404,860.00

For explanation of  button, please see link.

For explanation of   buttons, please see [link](#).

DATA SOURCE

To view the following transaction,

A	B	C	D	E	F	G	H	I	J	K	L
AcctCntr	CtpyID	TradeID	Portfolio	TDate	VDate		Book Rate	Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
TFS-SG											
						SGD	AUD				
CITI-SG											
	FRX100004.00			30-Jun-17	17-Jul-17	(10,435,145.57)	10,000,000.00	0.958300	0.934230	SGD	268,854.43

Follow the steps as shown below:

1. Navigate to Transaction > Foreign Exchange.

2. Select Acct Cntr* (From Example: TFS-SG)
3. Key in VDate Fr* (From example: 01/01/2017)
4. Click Refresh.

Amend Foreign Exchange Outright

TradeID	FRX100004.00	C
Accounting Centre*	TFS-SG	A
TDate*	30/06/2017	D
VDate*	17/07/2017	E
Transaction*	Buy	
Ccy*	AUD	
Amount*	10,000,000.00	G
Against Ccy*	SGD	J
Spot Ref Rate*	0.958300	
Forward Points	0.000000	
Contract Rate	0.958300	H
Counter Value	F 10,435,145.57	
Facility*	TFS - CITI-SG:FX	
Counterparty ID	CITI-SG	B
Reval Rate		
<input type="button" value="Soft Amend"/>		
Portfolio		
Transaction Type	-	
Project	-	
Our Dealer	patrick@12dl2d user guide	
Ctpy Dealer	Joanna	
Ctpy Reference		
Narrative		L

Reval Rate: Navigate to Tools > FX Profit/Loss → **I**

P/L-Val Ccy: Navigate to Tools > FX Profit/Loss → **K**

Fill in the mandatory fields as shown below will show you the results of Reval Rate and P/L-Val Ccy.

FX Profit and Loss Calculation

Acct Cntr*

TFS-SG

TradeID*

FRX100004.00

As At Date*

17/07/2017

Val Ccy*

SGD

Rate Type*

Valuation

No navigation case match for viewId /module/tools/to1002.xhtml, action #{pc_To1002.doTo1002_command_recompAction} and outcome

Recomp

Trade Description
FX Outright: Bought AUD 10,000,000.00 and Sold SGD 10,435,145.57 at 0.958300 value 17 Jul 2017 with CITI-SG. Portfolio:null [patrick@12dl2d user guides]

Buy AUD	10,000,000.00
Sell SGD(TX Ccy)	10,435,145.57
Contract	0.958300

Realised Profit and Loss on 17-Jul-2017

Settled Rate	0.934230	I
P/L SGD	268,854.43	
Rate to SGD	1.000000	
P/L SGD	268,854.43	K

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
31-Aug-2016	Li Ping	Created.
19-Dec-2019	Lyra	Updated Screenshots.